

# A Parameter Estimation Method for Multiscale Models of Hepatitis C Virus Dynamics

## Supplementary Material

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## Appendix

In this appendix we briefly show the derivation of the equations that constitute a preparatory step before the optimization procedure for the other seven parameters that were not included in the main text (three were already shown starting from Section 3.3.1). For more details the interested reader is referred to Section 3.3.1).

### Parameter d :

The derivative of the general function  $f$  (the vector  $[T, V]$ ) with respect to  $d$  is:

$$\begin{aligned} \frac{\partial f}{\partial d}(t, y^d) = & \left[ -T - d \frac{\partial T}{\partial d} - \beta \left( \frac{\partial V}{\partial d} T + V \frac{\partial T}{\partial d} \right) \right. \\ & \left. (1 - \varepsilon_s) \int_0^\infty \rho R(a, t) \frac{\partial I}{\partial d}(a, t) da - c \frac{\partial V}{\partial d} \right] \end{aligned}$$

$$\text{where } y^d = \begin{cases} T \\ V \\ \frac{\partial T}{\partial d} \\ \frac{\partial V}{\partial d} \end{cases}.$$

Furthermore:

$$\frac{\partial R(a, t)}{\partial d} = 0,$$

$$\begin{aligned} \frac{\partial T}{\partial d} &= 0, \\ \frac{\partial V}{\partial d} &= -1/\beta, \end{aligned}$$

$$\frac{\partial I(a,t)}{\partial d} = \begin{cases} \beta \left( \frac{\partial V}{\partial d}(t-a)T(t-a) + V(t-a)\frac{\partial T}{\partial d}(t-a) \right) e^{-\delta a} & a < t \\ -c/(\beta N)e^{-\delta a} & a > t \end{cases},$$

The upper right block matrix of the Jacobian is:

$$f'_{d,2 \times 2} = \begin{pmatrix} 0 & 0 \\ (1 - \varepsilon_s) \int_0^t \rho R(a,t) \times \frac{\partial I(a,t)}{\partial d} da & (1 - \varepsilon_s) \int_0^t \rho R(a,t) \times \frac{\partial I(a,t)}{\partial V} da \end{pmatrix}$$

and the transposed last two rows of the Jacobian are:

$$\left( \left( f'_{d,3} \right)^{\text{tr}}, \left( f'_{d,4} \right)^{\text{tr}} \right) := \begin{pmatrix} -1 - \beta \frac{\partial V}{\partial d} & (1 - \varepsilon_s) \int_0^t \rho R(a,t) \frac{\partial \frac{\partial I(a,t)}{\partial d}}{\partial T} da \\ -\beta \frac{\partial T}{\partial d} & (1 - \varepsilon_s) \int_0^t \rho R(a,t) \frac{\partial \frac{\partial I(a,t)}{\partial d}}{\partial V} da \\ -d - \beta V & (1 - \varepsilon_s) \int_0^t \rho R(a,t) \frac{\partial \frac{\partial I(a,t)}{\partial d}}{\partial T} da \\ -\beta T & (1 - \varepsilon_s) \int_0^t \rho R(a,t) \frac{\partial \frac{\partial I(a,t)}{\partial d}}{\partial V} da - c \end{pmatrix},$$

$$\frac{\partial \frac{\partial f}{\partial d}}{\partial t} = \begin{bmatrix} 0, \\ (1 - \varepsilon_s) \int_0^\infty \rho \left( \frac{\partial R(a,t)}{\partial t} \frac{\partial I}{\partial d}(a,t) + R(a,t) \frac{\partial \frac{\partial I(a,t)}{\partial d}}{\partial t} \right) da \end{bmatrix}.$$

### Parameter $\beta$ :

The derivative of the general function  $f$  (the vector  $[T, V]$ ) with respect to  $\beta$  is:

$$\begin{aligned}\frac{\partial f}{\partial \beta}(t, y^\beta) = & \left[ -d \frac{\partial T}{\partial \beta} - (VT + \beta \frac{\partial V}{\partial \beta} T + \beta V \frac{\partial T}{\partial \beta}) \right. \\ & \left. (1 - \varepsilon_s) \int_0^\infty \rho R(a, t) \frac{\partial I(a, t)}{\partial \beta} da - c \frac{\partial V}{\partial \beta} \right]\end{aligned}$$

$$\text{where } y^\beta = \begin{pmatrix} T \\ V \\ \frac{\partial T}{\partial \beta} \\ \frac{\partial V}{\partial \beta} \end{pmatrix}.$$

Furthermore:

$$\frac{\partial R(a, t)}{\partial \beta} = 0,$$

$$\begin{aligned}\frac{\partial \bar{T}}{\partial \beta} &= -c/(\beta^2 N), \\ \frac{\partial \bar{V}}{\partial \beta} &= d/\beta^2,\end{aligned}$$

$$\frac{\partial I(a, t)}{\partial \beta} = \begin{cases} \left( V(t-a)T(t-a) + \beta \frac{\partial V}{\partial \beta} (t-a)T(t-a) + \beta V(t-a) \frac{\partial T}{\partial \beta} (t-a) \right) e^{-\delta a} & a < t \\ dc/(\beta^2 N) e^{-\delta a} & a > t \end{cases},$$

The upper right block matrix of the Jacobian is:

$$f'_{\beta, 2 \times 2} = \begin{pmatrix} 0 & 0 \\ (1 - \varepsilon_s) \int_0^t \rho R(a, t) \times \frac{\partial I(a, t)}{\partial \beta} da & (1 - \varepsilon_s) \int_0^t \rho R(a, t) \times \frac{\partial I(a, t)}{\partial \beta} da \end{pmatrix}$$

and the transposed last two rows of the Jacobian are:

$$\left( \left( f'_{\beta, 3} \right)^{\text{tr}}, \left( f'_{\beta, 4} \right)^{\text{tr}} \right) := \begin{pmatrix} -\left( V + \beta \frac{\partial V}{\partial \beta} \right) & (1 - \varepsilon_s) \int_0^t \rho R(a, t) \frac{\partial \frac{\partial I(a, t)}{\partial \beta}}{\partial T} da \\ -\left( T + \beta \frac{\partial T}{\partial \beta} \right) & (1 - \varepsilon_s) \int_0^t \rho R(a, t) \frac{\partial \frac{\partial I(a, t)}{\partial \beta}}{\partial V} da \\ -d - \beta V & (1 - \varepsilon_s) \int_0^t \rho R(a, t) \frac{\partial \frac{\partial I(a, t)}{\partial \beta}}{\partial \frac{\partial T}{\partial \beta}} da \\ -\beta T & (1 - \varepsilon_s) \int_0^t \rho R(a, t) \frac{\partial \frac{\partial I(a, t)}{\partial \beta}}{\partial \frac{\partial V}{\partial \beta}} da - c \end{pmatrix},$$

$$\frac{\partial \frac{\partial f}{\partial \beta}}{\partial t} = \begin{bmatrix} 0, \\ (1-\varepsilon_s) \int_0^\infty \rho \left( \frac{\partial R(a,t)}{\partial t} \frac{\partial I}{\partial \beta}(a,t) + R(a,t) \frac{\partial \frac{\partial I(a,t)}{\partial \beta}}{\partial t} \right) \mathrm{d}a \end{bmatrix}.$$

### Parameter $\varepsilon_s$ :

The derivative of the general function  $f$  (the vector  $[T, V]$ ) with respect to  $\varepsilon_s$  is:

$$\frac{\partial f}{\partial \varepsilon_s}(t, y^{\varepsilon_s}) = \left[ -d \frac{\partial T}{\partial \varepsilon_s} - \beta \left( \frac{\partial V}{\partial \varepsilon_s} T + V \frac{\partial T}{\partial \varepsilon_s} \right), \right.$$

$$- \int_0^\infty \rho R(a, t) I(a, t) da + (1 - \varepsilon_s) \int_0^\infty \rho \frac{\partial R(a, t)}{\partial \varepsilon_s} I(a, t) da$$

$$\left. + (1 - \varepsilon_s) \int_0^t \rho R(a, t) \frac{\partial I}{\partial \varepsilon_s}(a, t) da - c \frac{\partial V}{\partial \varepsilon_s} \right]$$

where  $y^{\varepsilon_s} = \begin{cases} T \\ V \\ \frac{\partial T}{\partial \varepsilon_s} \\ \frac{\partial V}{\partial \varepsilon_s} \end{cases}$ .

Furthermore:

$$\frac{\partial R(a, t)}{\partial \varepsilon_s} = \begin{cases} \rho \frac{(1 - \varepsilon_\alpha) \alpha e^{-\gamma t}}{((1 - \varepsilon_s) \rho + \kappa \mu - \gamma)^2} \\ - \rho \frac{(1 - \varepsilon_\alpha) \alpha e^{-\gamma(t-a)}}{((1 - \varepsilon_s) \rho + \kappa \mu - \gamma)^2} e^{-((1 - \varepsilon_s) \rho + \kappa \mu) a} \\ + \rho a \left( 1 - \frac{(1 - \varepsilon_\alpha) \alpha e^{-\gamma(t-a)}}{(1 - \varepsilon_s) \rho + \kappa \mu - \gamma} \right) e^{-((1 - \varepsilon_s) \rho + \kappa \mu) a} & a < t \\ \rho \frac{(1 - \varepsilon_\alpha) \alpha e^{-\gamma t}}{((1 - \varepsilon_s) \rho + \kappa \mu - \gamma)^2} \\ - \rho \frac{(1 - \varepsilon_\alpha) \alpha}{((1 - \varepsilon_s) \rho + \kappa \mu - \gamma)^2} e^{-((1 - \varepsilon_s) \rho + \kappa \mu) t} \\ + \rho t \left( \frac{\alpha}{\rho + \mu} + \left( 1 - \frac{\alpha}{\rho + \mu} \right) e^{-(\rho + \mu)(a-t)} - \frac{(1 - \varepsilon_\alpha) \alpha}{(1 - \varepsilon_s) \rho + \kappa \mu - \gamma} \right) e^{-((1 - \varepsilon_s) \rho + \kappa \mu) t} & a > t \end{cases},$$

$$\frac{\partial \bar{T}}{\partial \varepsilon_s} = 0,$$

$$\frac{\partial \bar{V}}{\partial \varepsilon_s} = 0,$$

$$\frac{\partial I(a, t)}{\partial \varepsilon_s} = \begin{cases} \beta \left( \frac{\partial V}{\partial \varepsilon_s} (t-a) T(t-a) + V(t-a) \frac{\partial T}{\partial \varepsilon_s} (t-a) \right) e^{-\delta a} & a < t \\ 0 & a > t \end{cases},$$

The upper right block matrix of the Jacobian is:

$$f'_{\varepsilon_s, 2 \times 2} = \begin{pmatrix} 0 & 0 \\ (1 - \varepsilon_s) \int_0^t \rho R(a, t) \\ \times \frac{\partial I(a, t)}{\partial \varepsilon_s} da & (1 - \varepsilon_s) \int_0^t \rho R(a, t) \\ \times \frac{\partial \frac{\partial I(a, t)}{\partial \varepsilon_s}}{\partial \frac{\partial V}{\partial \varepsilon_s}} da \end{pmatrix}$$

and the transposed last two rows of the Jacobian are:

$$\left( \begin{pmatrix} f'_{\varepsilon_s, 3} \\ f'_{\varepsilon_s, 4} \end{pmatrix}^{\text{tr}}, \begin{pmatrix} f'_{\varepsilon_s, 3} \\ f'_{\varepsilon_s, 4} \end{pmatrix}^{\text{tr}} \right) := \left( \begin{array}{c} - \int_0^t \rho R(a, t) \frac{\partial I(a, t)}{\partial T} da \\ - \beta \frac{\partial V}{\partial \varepsilon_s} \quad + (1 - \varepsilon_s) \int_0^t \rho \frac{\partial R(a, t)}{\partial \varepsilon_s} \frac{\partial I(a, t)}{\partial T} da \\ \quad + (1 - \varepsilon_s) \int_0^t \rho R(a, t) \frac{\partial \frac{\partial I(a, t)}{\partial \varepsilon_s}}{\partial T} da \\ - \int_0^t \rho R(a, t) \frac{\partial I(a, t)}{\partial V} da \\ - \beta \frac{\partial T}{\partial \varepsilon_s} \quad + (1 - \varepsilon_s) \int_0^t \rho \frac{\partial R(a, t)}{\partial \varepsilon_s} \frac{\partial I(a, t)}{\partial V} da \\ \quad + (1 - \varepsilon_s) \int_0^t \rho R(a, t) \frac{\partial \frac{\partial I(a, t)}{\partial \varepsilon_s}}{\partial V} da \\ - \int_0^t \rho R(a, t) \frac{\partial I(a, t)}{\partial \frac{\partial T}{\partial \varepsilon_s}} da \\ -d - \beta V \quad + (1 - \varepsilon_s) \int_0^t \rho \frac{\partial R(a, t)}{\partial \varepsilon_s} \frac{\partial I(a, t)}{\partial \frac{\partial T}{\partial \varepsilon_s}} da \\ \quad + (1 - \varepsilon_s) \int_0^t \rho R(a, t) \frac{\partial \frac{\partial I(a, t)}{\partial \varepsilon_s}}{\partial \frac{\partial T}{\partial \varepsilon_s}} da \\ - \int_0^t \rho R(a, t) \frac{\partial I(a, t)}{\partial \frac{\partial V}{\partial \varepsilon_s}} da \\ - \beta T \quad + (1 - \varepsilon_s) \int_0^t \rho \frac{\partial R(a, t)}{\partial \varepsilon_s} \frac{\partial I(a, t)}{\partial \frac{\partial V}{\partial \varepsilon_s}} da \\ \quad + (1 - \varepsilon_s) \int_0^t \rho R(a, t) \frac{\partial \frac{\partial I(a, t)}{\partial \varepsilon_s}}{\partial \frac{\partial V}{\partial \varepsilon_s}} da \\ -c \end{array} \right),$$

$$\begin{aligned}
& \left[ 0, \right. \\
& \quad \left. - \int_0^\infty \rho \left( \frac{\partial R(a,t)}{\partial t} I(a,t) + R(a,t) \frac{\partial I(a,t)}{\partial t} \right) da \right. \\
\frac{\partial \frac{\partial f}{\partial \varepsilon_s}}{\partial t} = & \quad \left. + (1 - \varepsilon_s) \int_0^\infty \rho \left( \frac{\partial \frac{\partial R(a,t)}{\partial \varepsilon_s}}{\partial t} I(a,t) + \frac{\partial R(a,t)}{\partial \varepsilon_s} \frac{\partial I(a,t)}{\partial t} \right) da \right. \\
& \quad \left. + (1 - \varepsilon_s) \int_0^t \rho \left( \frac{\partial R(a,t)}{\partial t} \frac{\partial I(a,t)}{\partial \varepsilon_s} + R(a,t) \frac{\partial \frac{\partial I(a,t)}{\partial \varepsilon_s}}{\partial t} \right) da \right]
\end{aligned}$$

where:

$$\frac{\partial \frac{\partial R(a,t)}{\partial \varepsilon_s}}{\partial t} = \begin{cases} -\gamma \rho \frac{(1-\varepsilon_\alpha)\alpha e^{-\gamma t}}{((1-\varepsilon_s)\rho+\kappa\mu-\gamma)^2} \\ + \gamma \rho \frac{(1-\varepsilon_\alpha)\alpha e^{-\gamma(t-a)}}{((1-\varepsilon_s)\rho+\kappa\mu-\gamma)^2} e^{-((1-\varepsilon_s)\rho+\kappa\mu)a} \\ + \gamma \rho a \frac{(1-\varepsilon_\alpha)\alpha e^{-\gamma(t-a)}}{(1-\varepsilon_s)\rho+\kappa\mu-\gamma} e^{-((1-\varepsilon_s)\rho+\kappa\mu)a} & a < t \\ -\gamma \rho \frac{(1-\varepsilon_\alpha)\alpha e^{-\gamma t}}{((1-\varepsilon_s)\rho+\kappa\mu-\gamma)^2} \\ + ((1 - \varepsilon_s)\rho + \kappa\mu)\rho \frac{(1-\varepsilon_\alpha)\alpha}{((1-\varepsilon_s)\rho+\kappa\mu-\gamma)^2} e^{-((1-\varepsilon_s)\rho+\kappa\mu)t} \\ + \rho \left( \frac{\alpha}{\rho+\mu} + \left( 1 - \frac{\alpha}{\rho+\mu} \right) e^{-(\rho+\mu)(a-t)} - \frac{(1-\varepsilon_\alpha)\alpha}{(1-\varepsilon_s)\rho+\kappa\mu-\gamma} \right) e^{-((1-\varepsilon_s)\rho+\kappa\mu)t} \\ + (\rho + \mu)\rho t \left( 1 - \frac{\alpha}{\rho+\mu} \right) e^{-(\rho+\mu)(a-t)} e^{-((1-\varepsilon_s)\rho+\kappa\mu)t} \\ - ((1 - \varepsilon_s)\rho + \kappa\mu)\rho t \left( \frac{\alpha}{\rho+\mu} + \left( 1 - \frac{\alpha}{\rho+\mu} \right) e^{-(\rho+\mu)(a-t)} - \frac{(1-\varepsilon_\alpha)\alpha}{(1-\varepsilon_s)\rho+\kappa\mu-\gamma} \right) \\ \times e^{-((1-\varepsilon_s)\rho+\kappa\mu)t} & a > t \end{cases}.$$

### Parameter $\varepsilon_\alpha$ :

The derivative of the general function  $f$  (the vector  $[T, V]$ ) with respect to  $\varepsilon_\alpha$  is:

$$\begin{aligned}\frac{\partial f}{\partial \varepsilon_\alpha}(t, y^{\varepsilon_\alpha}) = & \left[ -d \frac{\partial T}{\partial \varepsilon_\alpha} - \beta \left( \frac{\partial V}{\partial \varepsilon_\alpha} T + V \frac{\partial T}{\partial \varepsilon_\alpha} \right), \right. \\ & \left. (1 - \varepsilon_s) \int_0^\infty \rho \frac{\partial R(a, t)}{\partial \varepsilon_\alpha} I(a, t) da \right. \\ & \left. + (1 - \varepsilon_s) \int_0^t \rho R(a, t) \frac{\partial I}{\partial \varepsilon_\alpha}(a, t) da - c \frac{\partial V}{\partial \varepsilon_\alpha} \right]\end{aligned}$$

$$\text{where } y^{\varepsilon_\alpha} = \begin{pmatrix} T \\ V \\ \frac{\partial T}{\partial \varepsilon_\alpha} \\ \frac{\partial V}{\partial \varepsilon_\alpha} \end{pmatrix}.$$

Furthermore:

$$\frac{\partial R(a, t)}{\partial \varepsilon_\alpha} = \begin{cases} -\frac{\alpha e^{-\gamma t}}{(1-\varepsilon_s)\rho+\kappa\mu-\gamma} + \frac{\alpha e^{-\gamma(t-a)}}{(1-\varepsilon_s)\rho+\kappa\mu-\gamma} e^{-((1-\varepsilon_s)\rho+\kappa\mu)a} & a < t \\ -\frac{\alpha e^{-\gamma t}}{(1-\varepsilon_s)\rho+\kappa\mu-\gamma} + \frac{\alpha}{(1-\varepsilon_s)\rho+\kappa\mu-\gamma} e^{-((1-\varepsilon_s)\rho+\kappa\mu)t} & a > t \end{cases},$$

$$\begin{aligned}\frac{\partial T}{\partial \varepsilon_\alpha} &= 0, \\ \frac{\partial V}{\partial \varepsilon_\alpha} &= 0,\end{aligned}$$

$$\frac{\partial I(a, t)}{\partial \varepsilon_\alpha} = \begin{cases} \beta \left( \frac{\partial V}{\partial \varepsilon_\alpha} (t-a) T(t-a) + V(t-a) \frac{\partial T}{\partial \varepsilon_\alpha}(t-a) \right) e^{-\delta a} & a < t \\ 0 & a > t \end{cases},$$

The upper right block matrix of the Jacobian is:

$$f'_{\varepsilon_\alpha, 2 \times 2} = \begin{pmatrix} 0 & 0 \\ (1 - \varepsilon_s) \int_0^t \rho R(a, t) \times \frac{\partial I(a, t)}{\partial \varepsilon_\alpha} da & (1 - \varepsilon_s) \int_0^t \rho R(a, t) \times \frac{\partial I(a, t)}{\partial \varepsilon_\alpha} da \end{pmatrix}$$

and the transposed last two rows of the Jacobian are:

$$\begin{aligned}
& \left( \left( f'_{\varepsilon_\alpha, 3} \right)^{\text{tr}}, \left( f'_{\varepsilon_\alpha, 4} \right)^{\text{tr}} \right) := \\
& \left( \begin{array}{c} (1 - \varepsilon_s) \int_0^t \rho \frac{\partial R(a, t)}{\partial \varepsilon_\alpha} \frac{\partial I(a, t)}{\partial T} da \\ -\beta \frac{\partial V}{\partial \varepsilon_\alpha} + (1 - \varepsilon_s) \int_0^t \rho R(a, t) \frac{\partial \frac{\partial I(a, t)}{\partial \varepsilon_\alpha}}{\partial T} da \\ (1 - \varepsilon_s) \int_0^t \rho \frac{\partial R(a, t)}{\partial \varepsilon_s} \frac{\partial I(a, t)}{\partial V} da \\ -\beta \frac{\partial T}{\partial \varepsilon_\alpha} + (1 - \varepsilon_s) \int_0^t \rho R(a, t) \frac{\partial \frac{\partial I(a, t)}{\partial \varepsilon_\alpha}}{\partial V} da \\ (1 - \varepsilon_s) \int_0^t \rho \frac{\partial R(a, t)}{\partial \varepsilon_s} \frac{\partial I(a, t)}{\partial \varepsilon_\alpha} da \\ -d - \beta V + (1 - \varepsilon_s) \int_0^t \rho R(a, t) \frac{\partial \frac{\partial I(a, t)}{\partial \varepsilon_\alpha}}{\partial \varepsilon_\alpha} da \\ (1 - \varepsilon_s) \int_0^t \rho \frac{\partial R(a, t)}{\partial \varepsilon_s} \frac{\partial I(a, t)}{\partial V} da \\ -\beta T + (1 - \varepsilon_s) \int_0^t \rho R(a, t) \frac{\partial \frac{\partial I(a, t)}{\partial \varepsilon_\alpha}}{\partial V} da - c \end{array} \right), \\
& \left[ 0, \right. \\
& \left. \frac{\partial \frac{\partial f}{\partial \varepsilon_s}}{\partial t} = (1 - \varepsilon_s) \int_0^\infty \rho \left( \frac{\partial \frac{\partial R(a, t)}{\partial \varepsilon_\alpha}}{\partial t} I(a, t) + \frac{\partial R(a, t)}{\partial \varepsilon_\alpha} \frac{\partial I(a, t)}{\partial t} \right) da \right. \\
& \left. + (1 - \varepsilon_s) \int_0^t \rho \left( \frac{\partial \frac{\partial R(a, t)}{\partial \varepsilon_\alpha}}{\partial t} \frac{\partial I}{\partial \varepsilon_\alpha}(a, t) + R(a, t) \frac{\partial \frac{\partial I(a, t)}{\partial \varepsilon_\alpha}}{\partial t} \right) da \right]
\end{aligned}$$

where:

$$\frac{\partial \frac{\partial R(a, t)}{\partial \varepsilon_\alpha}}{\partial t} = \begin{cases} \gamma \frac{\alpha e^{-\gamma t}}{(1 - \varepsilon_s)\rho + \kappa\mu - \gamma} - \gamma \frac{\alpha e^{-\gamma(t-a)}}{(1 - \varepsilon_s)\rho + \kappa\mu - \gamma} e^{-((1 - \varepsilon_s)\rho + \kappa\mu)a} & a < t \\ \gamma \frac{\alpha e^{-\gamma t}}{(1 - \varepsilon_s)\rho + \kappa\mu - \gamma} - ((1 - \varepsilon_s)\rho + \kappa\mu) \frac{\alpha}{(1 - \varepsilon_s)\rho + \kappa\mu - \gamma} e^{-((1 - \varepsilon_s)\rho + \kappa\mu)t} & a > t \end{cases}.$$

### Parameter $\kappa$ :

The derivative of the general function  $f$  (the vector  $[T, V]$ ) with respect to  $\kappa$  is:

$$\begin{aligned}\frac{\partial f}{\partial \kappa}(t, y^\kappa) = & \left[ -d \frac{\partial T}{\partial \kappa} - \beta \left( \frac{\partial V}{\partial \kappa} T + V \frac{\partial T}{\partial \kappa} \right), \right. \\ & \left. (1 - \varepsilon_s) \int_0^\infty \rho \frac{\partial R(a, t)}{\partial \kappa} I(a, t) da \right. \\ & \left. + (1 - \varepsilon_s) \int_0^t \rho R(a, t) \frac{\partial I}{\partial \kappa}(a, t) da - c \frac{\partial V}{\partial \kappa} \right]\end{aligned}$$

$$\text{where } y^\kappa = \begin{pmatrix} T \\ V \\ \frac{\partial T}{\partial \kappa} \\ \frac{\partial V}{\partial \kappa} \end{pmatrix}.$$

Furthermore:

$$\frac{\partial R(a, t)}{\partial \kappa} = \begin{cases} -\mu \frac{(1 - \varepsilon_\alpha) \alpha e^{-\gamma t}}{((1 - \varepsilon_s) \rho + \kappa \mu - \gamma)^2} \\ + \mu \frac{(1 - \varepsilon_\alpha) \alpha e^{-\gamma(t-a)}}{((1 - \varepsilon_s) \rho + \kappa \mu - \gamma)^2} e^{-((1 - \varepsilon_s) \rho + \kappa \mu) a} \\ - \mu a \left( 1 - \frac{(1 - \varepsilon_\alpha) \alpha e^{-\gamma(t-a)}}{(1 - \varepsilon_s) \rho + \kappa \mu - \gamma} \right) e^{-((1 - \varepsilon_s) \rho + \kappa \mu) a} & a < t \\ -\mu \frac{(1 - \varepsilon_\alpha) \alpha e^{-\gamma t}}{((1 - \varepsilon_s) \rho + \kappa \mu - \gamma)^2} \\ + \mu \frac{(1 - \varepsilon_\alpha) \alpha}{((1 - \varepsilon_s) \rho + \kappa \mu - \gamma)^2} e^{-((1 - \varepsilon_s) \rho + \kappa \mu) t} \\ - \mu t \left( \frac{\alpha}{\rho + \mu} + \left( 1 - \frac{\alpha}{\rho + \mu} \right) e^{-(\rho + \mu)(a-t)} - \frac{(1 - \varepsilon_\alpha) \alpha}{(1 - \varepsilon_s) \rho + \kappa \mu - \gamma} \right) e^{-((1 - \varepsilon_s) \rho + \kappa \mu) t} & a > t \end{cases},$$

$$\begin{aligned}\frac{\partial \bar{T}}{\partial \kappa} &= 0, \\ \frac{\partial \bar{V}}{\partial \kappa} &= 0,\end{aligned}$$

$$\frac{\partial I(a, t)}{\partial \kappa} = \begin{cases} \beta \left( \frac{\partial V}{\partial \kappa} (t - a) T(t - a) + V(t - a) \frac{\partial T}{\partial \kappa} \right) e^{-\delta a} & a < t \\ 0 & a > t \end{cases},$$

The upper right block matrix of the Jacobian is:

$$f'_{\kappa, 2 \times 2} = \begin{pmatrix} 0 & 0 \\ (1 - \varepsilon_s) \int_0^t \rho R(a, t) \\ \times \frac{\partial I(a, t)}{\partial \kappa} da & (1 - \varepsilon_s) \int_0^t \rho R(a, t) \\ \times \frac{\partial I(a, t)}{\partial \kappa} da \end{pmatrix}$$

and the transposed last two rows of the Jacobian are:

$$\left( \begin{pmatrix} f'_{\kappa,3} \\ f'_{\kappa,4} \end{pmatrix}^{\text{tr}}, \begin{pmatrix} f'_{\kappa,3} \\ f'_{\kappa,4} \end{pmatrix}^{\text{tr}} \right) := \begin{pmatrix} -\beta \frac{\partial V}{\partial \kappa} & (1 - \varepsilon_s) \int_0^t \rho \frac{\partial R(a,t)}{\partial \kappa} \frac{\partial I(a,t)}{\partial T} da \\ & + (1 - \varepsilon_s) \int_0^t \rho R(a,t) \frac{\partial}{\partial T} \frac{\partial I(a,t)}{\partial \kappa} da \\ -\beta \frac{\partial T}{\partial \kappa} & (1 - \varepsilon_s) \int_0^t \rho \frac{\partial R(a,t)}{\partial \kappa} \frac{\partial I(a,t)}{\partial V} da \\ & + (1 - \varepsilon_s) \int_0^t \rho R(a,t) \frac{\partial}{\partial V} \frac{\partial I(a,t)}{\partial \kappa} da \\ -d - \beta V & (1 - \varepsilon_s) \int_0^t \rho \frac{\partial R(a,t)}{\partial \kappa} \frac{\partial I(a,t)}{\partial \frac{\partial T}{\partial \kappa}} da \\ & + (1 - \varepsilon_s) \int_0^t \rho R(a,t) \frac{\partial}{\partial \frac{\partial T}{\partial \kappa}} \frac{\partial I(a,t)}{\partial \kappa} da \\ -\beta T & (1 - \varepsilon_s) \int_0^t \rho \frac{\partial R(a,t)}{\partial \kappa} \frac{\partial I(a,t)}{\partial \frac{\partial V}{\partial \kappa}} da \\ & + (1 - \varepsilon_s) \int_0^t \rho R(a,t) \frac{\partial}{\partial \frac{\partial V}{\partial \kappa}} \frac{\partial I(a,t)}{\partial \kappa} da - c \end{pmatrix},$$

$$\left[ 0, \frac{\partial \frac{\partial f}{\partial \kappa}}{\partial t} = (1 - \varepsilon_s) \int_0^\infty \rho \left( \frac{\partial \frac{\partial R(a,t)}{\partial \kappa}}{\partial t} I(a,t) + \frac{\partial R(a,t)}{\partial \kappa} \frac{\partial I(a,t)}{\partial t} \right) da + (1 - \varepsilon_s) \int_0^t \rho \left( \frac{\partial \frac{\partial R(a,t)}{\partial \kappa}}{\partial t} \frac{\partial I(a,t)}{\partial \kappa} + R(a,t) \frac{\partial}{\partial t} \frac{\partial I(a,t)}{\partial \kappa} \right) da \right]$$

where:

$$\frac{\partial \frac{\partial R(a,t)}{\partial \kappa}}{\partial t} = \begin{cases} +\gamma\mu \frac{(1-\varepsilon_\alpha)\alpha e^{-\gamma t}}{((1-\varepsilon_s)\rho+\kappa\mu-\gamma)^2} \\ -\gamma\mu \frac{(1-\varepsilon_\alpha)\alpha e^{-\gamma(t-a)}}{((1-\varepsilon_s)\rho+\kappa\mu-\gamma)^2} e^{-((1-\varepsilon_s)\rho+\kappa\mu)a} \\ -\gamma\mu a \frac{(1-\varepsilon_\alpha)\alpha e^{-\gamma(t-a)}}{(1-\varepsilon_s)\rho+\kappa\mu-\gamma} e^{-((1-\varepsilon_s)\rho+\kappa\mu)a} & a < t \\ +\gamma\mu \frac{(1-\varepsilon_\alpha)\alpha e^{-\gamma t}}{((1-\varepsilon_s)\rho+\kappa\mu-\gamma)^2} \\ -((1-\varepsilon_s)\rho+\kappa\mu)\mu \frac{(1-\varepsilon_\alpha)\alpha}{((1-\varepsilon_s)\rho+\kappa\mu-\gamma)^2} e^{-((1-\varepsilon_s)\rho+\kappa\mu)t} \\ -\mu \left( \frac{\alpha}{\rho+\mu} + \left(1 - \frac{\alpha}{\rho+\mu}\right) e^{-(\rho+\mu)(a-t)} - \frac{(1-\varepsilon_\alpha)\alpha}{(1-\varepsilon_s)\rho+\kappa\mu-\gamma} \right) e^{-((1-\varepsilon_s)\rho+\kappa\mu)t} \\ -(\rho+\mu)\mu t \left(1 - \frac{\alpha}{\rho+\mu}\right) e^{-(\rho+\mu)(a-t)} e^{-((1-\varepsilon_s)\rho+\kappa\mu)t} \\ +((1-\varepsilon_s)\rho+\kappa\mu)\mu t \left( \frac{\alpha}{\rho+\mu} + \left(1 - \frac{\alpha}{\rho+\mu}\right) e^{-(\rho+\mu)(a-t)} - \frac{(1-\varepsilon_\alpha)\alpha}{(1-\varepsilon_s)\rho+\kappa\mu-\gamma} \right) \\ \times e^{-((1-\varepsilon_s)\rho+\kappa\mu)t} & a > t \end{cases}.$$

### Parameter $c$ :

The derivative of the general function  $f$  (the vector  $[T, V]$ ) with respect to  $c$  is:

$$\frac{\partial f}{\partial c}(t, y^c) = \left[ -d \frac{\partial T}{\partial c} - \beta \left( \frac{\partial V}{\partial c} T + V \frac{\partial T}{\partial c} \right), (1 - \varepsilon_s) \int_0^\infty \rho R(a, t) \frac{\partial I}{\partial c}(a, t) da - \left( V + c \frac{\partial V}{\partial c} \right) \right]$$

where  $y^c = \begin{cases} T \\ V \\ \frac{\partial T}{\partial c} \\ \frac{\partial V}{\partial c} \end{cases}$ .

Furthermore:

$$\frac{\partial R(a, t)}{\partial c} = 0,$$

$$\begin{aligned} \frac{\partial \bar{T}}{\partial c} &= 1/(\beta N), \\ \frac{\partial \bar{V}}{\partial c} &= -Ns/c^2, \end{aligned}$$

$$\frac{\partial I(a, t)}{\partial c} = \begin{cases} \beta \left( \frac{\partial V}{\partial c} (t-a) T(t-a) + V(t-a) \frac{\partial T}{\partial c} (t-a) \right) e^{-\delta a} & a < t \\ -d/(\beta N) e^{-\delta a} & a > t \end{cases},$$

The upper right block matrix of the Jacobian is:

$$f'_{c, 2 \times 2} = \begin{pmatrix} 0 & 0 \\ (1 - \varepsilon_s) \int_0^t \rho R(a, t) \times \frac{\partial I(a, t)}{\partial c} da & (1 - \varepsilon_s) \int_0^t \rho R(a, t) \times \frac{\partial I(a, t)}{\partial c} da \end{pmatrix}$$

and the transposed last two rows of the Jacobian are:

$$\left( \left( f'_{c, 3} \right)^{\text{tr}}, \left( f'_{c, 4} \right)^{\text{tr}} \right) := \begin{pmatrix} -\beta \frac{\partial V}{\partial c} & (1 - \varepsilon_s) \int_0^t \rho R(a, t) \frac{\partial \frac{\partial I(a, t)}{\partial c}}{\partial T} da \\ -\beta \frac{\partial T}{\partial c} & (1 - \varepsilon_s) \int_0^t \rho R(a, t) \frac{\partial \frac{\partial I(a, t)}{\partial c}}{\partial V} da - 1 \\ -d - \beta V & (1 - \varepsilon_s) \int_0^t \rho R(a, t) \frac{\partial \frac{\partial I(a, t)}{\partial c}}{\partial T} da \\ -\beta T & (1 - \varepsilon_s) \int_0^t \rho R(a, t) \frac{\partial \frac{\partial I(a, t)}{\partial c}}{\partial V} da - c \end{pmatrix},$$

$$\frac{\partial \frac{\partial f}{\partial c}}{\partial t} = \begin{bmatrix} 0, \\ (1 - \varepsilon_s) \int_0^\infty \rho \left( \frac{\partial R(a,t)}{\partial t} \frac{\partial I}{\partial c}(a,t) + R(a,t) \frac{\partial \frac{\partial I(a,t)}{\partial c}}{\partial t} \right) da \end{bmatrix}$$

### Parameter $\delta$ :

The derivative of the general function  $f$  (the vector  $[T, V]$ ) with respect to  $\delta$  is:

$$\frac{\partial f}{\partial \delta}(t, y^\delta) = \left[ -d \frac{\partial T}{\partial \delta} - \beta \left( \frac{\partial V}{\partial \delta} T + V \frac{\partial T}{\partial \delta} \right), (1 - \varepsilon_s) \int_0^\infty \rho R(a, t) \frac{\partial I}{\partial \delta}(a, t) da - c \frac{\partial V}{\partial \delta} \right]$$

where  $y^\delta = \begin{pmatrix} T \\ V \\ \frac{\partial T}{\partial \delta} \\ \frac{\partial V}{\partial \delta} \end{pmatrix}$ .

Furthermore:

$$\frac{\partial R(a, t)}{\partial \delta} = 0,$$

$$\begin{aligned} \frac{\partial \bar{T}}{\partial \delta} &= \frac{\partial \frac{1}{N}}{\partial \delta} c / \beta, \\ \frac{\partial \bar{V}}{\partial \delta} &= \frac{\partial N}{\partial \delta} s / c, \\ \frac{\partial N}{\partial \delta} &= \frac{\rho (\delta(\rho + \mu + \delta) - (\alpha + \delta)(\rho + \mu + \delta) - \delta(\alpha + \delta))}{\delta^2(\rho + \mu + \delta)^2}, \\ \frac{\partial \frac{1}{N}}{\partial \delta} &= \frac{(\rho + \mu + \delta)(\alpha + \delta) + \delta(\alpha + \delta) - \delta(\rho + \mu + \delta)}{\rho(\alpha + \delta)^2}, \\ \frac{\partial I(a, t)}{\partial \delta} &= \begin{cases} \beta \left( \frac{\partial V}{\partial \delta} (t - a) T(t - a) + V(t - a) \frac{\partial T}{\partial \delta} (t - a) - a V(t - a) T(t - a) \right) e^{-\delta a} & a < t \\ \left( -\frac{\partial \frac{1}{N}}{\partial \delta} dc / \beta - a(\beta N s - dc) / (\beta N) \right) e^{-\delta a} & a > t \end{cases}, \end{aligned}$$

The upper right block matrix of the Jacobian is:

$$f'_{\delta, 2 \times 2} = \begin{pmatrix} 0 & 0 \\ (1 - \varepsilon_s) \int_0^t \rho R(a, t) \times \frac{\partial I(a, t)}{\partial \delta} da & (1 - \varepsilon_s) \int_0^t \rho R(a, t) \times \frac{\partial I(a, t)}{\partial V} da \end{pmatrix}$$

and the transposed last two rows of the Jacobian are:

$$\left( \left( f'_{\delta, 3} \right)^{\text{tr}}, \left( f'_{\delta, 4} \right)^{\text{tr}} \right) := \begin{pmatrix} -\beta \frac{\partial V}{\partial \delta} & (1 - \varepsilon_s) \int_0^t \rho R(a, t) \frac{\partial \frac{\partial I(a, t)}{\partial \delta}}{\partial T} da \\ -\beta \frac{\partial T}{\partial \delta} & (1 - \varepsilon_s) \int_0^t \rho R(a, t) \frac{\partial \frac{\partial I(a, t)}{\partial \delta}}{\partial V} da \\ -d - \beta V & (1 - \varepsilon_s) \int_0^t \rho R(a, t) \frac{\partial \frac{\partial I(a, t)}{\partial \delta}}{\partial T} da \\ -\beta T & (1 - \varepsilon_s) \int_0^t \rho R(a, t) \frac{\partial \frac{\partial I(a, t)}{\partial \delta}}{\partial V} da - c \end{pmatrix},$$

$$\frac{\partial \frac{\partial f}{\partial \delta}}{\partial t} = \begin{bmatrix} 0, \\ (1-\varepsilon_s) \int_0^\infty \rho \left( \frac{\partial R(a,t)}{\partial t} \frac{\partial I}{\partial \delta}(a,t) + R(a,t) \frac{\partial \frac{\partial I(a,t)}{\partial \delta}}{\partial t} \right) da \end{bmatrix}$$